

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL: $y_i - \hat{y}_i$

RESIDUAL SUM OF SQUARES (RSS): $\sum (y_i - \hat{y}_i)^2$

REGRESSION LINE: $\hat{y} = a_0 + a_1 x$

MINIMIZATION: $\frac{\partial}{\partial a_0} \sum (y_i - a_0 - a_1 x_i)^2 = 0$
 $\frac{\partial}{\partial a_1} \sum (y_i - a_0 - a_1 x_i)^2 = 0$

Normal Equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 \end{cases}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

REGRESSION CURVE: $\hat{y} = a_0 + a_1 x + a_2 x^2$

MINIMIZATION: $\frac{\partial}{\partial a_0} \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2 = 0$
 $\frac{\partial}{\partial a_1} \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2 = 0$
 $\frac{\partial}{\partial a_2} \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2 = 0$

Matrix Form:

$$[Y] = [X] [A]$$

Normal Equations:

$$[X]^T [X] [A] = [X]^T [Y]$$

STANDARD ERROR: $S_y = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$

STANDARD DEVIATION: $S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$

Regression Coefficients:

$$a_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$

INTERPOLATION

LINEAR: $P(x) = a_0 + a_1 x$

QUADRATIC: $P(x) = a_0 + a_1 x + a_2 x^2$

CUBIC: $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

LAGRANGE: $P(x) = \sum_{j=0}^n \frac{(x-x_1)\dots(x-x_n)}{(x_0-x_1)\dots(x_0-x_n)} y_j$

NEWTON: $P(x) = y_0 + \frac{(x-x_0)}{x_1-x_0} (y_1-y_0) + \dots$

ODE'S

EUROPE METHOD: $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

HEUN'S METHOD: $y_{n+1} = y_n + \frac{\Delta x}{2} (f(x_n, y_n) + f(x_{n+1}, y_{n+1}))$

Runge-Kutta 4th order: $y_{n+1} = y_n + \Delta x (k_1 + 2k_2 + 2k_3 + k_4)$

Taylor Series: $y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2!} (\Delta x)^2 + \dots$

CLASSIC 4th ORDER RUNGE-KUTTA:

$k_1 = f(x_n, y_n)$
 $k_2 = f(x_n + \frac{1}{2} \Delta x, y_n + \frac{1}{2} \Delta x k_1)$
 $k_3 = f(x_n + \frac{1}{2} \Delta x, y_n + \Delta x k_2)$
 $k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$

EIGEN VALUES

Single 2x2: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

Characteristic Equation: $\det(A - \lambda I) = 0$

$(a-\lambda)(d-\lambda) - bc = 0$

$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$

Eigenvalues: $\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

Eigenvectors: $(A - \lambda I) v = 0$

Similarity: $A = P \Lambda P^{-1}$

PDE'S

FINITE DIFFERENCE METHOD:



Central Difference: $\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$

Boundary Conditions: $u_0 = 0, u_N = 0$

Discretized Heat Equation: $u_i = \frac{\Delta x^2}{2\Delta t} (u_{i+1} + u_{i-1}) + u_i$

Right Boundary B.C.: $\frac{\partial u}{\partial x} = 0 \Rightarrow u_{i+1} = u_i$

Bottom Boundary B.C.: $\frac{\partial u}{\partial y} = 0 \Rightarrow u_{i,j} = u_{i,j+1}$

Top Boundary B.C.: $\frac{\partial u}{\partial y} = 0 \Rightarrow u_{i,j} = u_{i,j-1}$

Left Boundary B.C.: $\frac{\partial u}{\partial x} = 0 \Rightarrow u_{i-1,j} = u_{i,j}$

[A] MATRIX: $u_{i,j} = \frac{\Delta x^2}{2\Delta t} (u_{i+1,j} + u_{i-1,j}) + u_{i,j}$

TRUNCATION ERROR: $\tau = \frac{f(x) - P(x)}{h^k}$

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